

December 7 - December 11, 2009

**PROGRAM TRADING PURCHASES AND SALES**

Trading on NYSE  
(Average Daily - Millions)

Current  
Week

Total Buy Programs	251.9
Total Sell Programs	255.6
Total CS2 Programs	72.0
Total Programs	579.5
Total NYSE Volume*	2,234.9
Program Trading as % of Total NYSE Buy + Sell Volume	25.9%

**NYSE Program Trading - 20 Most Active Member Firms**

(Millions of Shares)

	Index Arbitrage	Non-Index Arbitrage	Non-CS2 Total	Principal	Agency	Crossing Session 2	Grand Total
GOLDMAN, SACHS & CO.	0.1	502.6	502.7	465.0	37.7	91.5	594.2
MORGAN STANLEY & CO. INCORPORATED	5.2	420.3	425.5	153.8	271.7	40.4	465.9
DEUTSCHE BANK SECURITIES INC.	4.6	254.7	259.3	61.2	198.2	-	259.3
CREDIT SUISSE SECURITIES (USA) LLC	11.8	188.2	200.1	149.9	50.1	121.0	321.1
Barclays Capital Inc.	-	168.7	168.7	58.1	110.6	54.0	222.7
J.P. MORGAN SECURITIES INC.	-	156.3	156.3	51.2	105.2	-	156.3
MERRILL LYNCH, PIERCE, FENNER & SMITH	-	133.1	133.1	113.9	19.2	31.2	164.3
RBC Capital Markets Corporation	16.7	75.2	91.8	-	91.8	-	91.8
WEDBUSH MORGAN SECURITIES INC.	-	86.4	86.4	86.4	-	-	86.4
CITIGROUP GLOBAL MARKETS INC.	-	74.9	74.9	24.4	50.5	19.0	93.9
ELECTRONIC BROKERAGE SYSTEMS, LLC	-	55.8	55.8	-	55.8	-	55.8
Interactive Brokers LLC	0.2	53.0	53.2	-	53.2	-	53.2
SCHON-EX LLC	-	51.6	51.6	-	51.6	-	51.6
Instinet, LLC	31.9	11.1	43.0	-	43.0	-	43.0
GOLDMAN SACHS EXECUTION & CLEARING, L.P.	-	40.7	40.7	14.4	26.2	-	40.7
SG AMERICAS SECURITIES, LLC	6.8	30.0	36.7	29.2	7.5	-	36.7
UBS SECURITIES LLC	-	20.9	20.9	20.9	-	-	20.9
CALYON SECURITIES (USA) INC	-	18.6	18.6	-	18.6	-	18.6
State Street Global Markets, LLC	-	16.7	16.7	-	16.7	-	16.7
JEFFERIES EXECUTION SERVICES, INC.	0.9	15.2	16.1	14.4	1.7	-	16.1
<b>Total for 20 Member Firms</b>	<b>78.2</b>	<b>2,374.0</b>	<b>2,452.1</b>	<b>1,242.8</b>	<b>1,209.3</b>	<b>357.1</b>	<b>2,809.2</b>
<b>Total for All Firms Reporting</b>	<b>91.2</b>	<b>2,446.4</b>	<b>2,537.6</b>	<b>1,255.3</b>	<b>1,282.2</b>	<b>360.0</b>	<b>2,897.5</b>
<b>% of Total</b>	<b>3.1%</b>	<b>84.4%</b>	<b>87.6%</b>	<b>43.3%</b>	<b>44.3%</b>	<b>12.4%</b>	<b>100.0%</b>

+ Total NYSE volume is the sum of shares bought, sold and sold short on the NYSE, during regular NYSE trading hours, plus crossing session 2.

Totals may not sum exactly due to rounding.

(\*\* See Appendix)

Note 1: NYSE program trading totals include purchases and sales during regular trading hours, plus crossing session 2.

Note 2: Program Trading Totals in this report were compiled from member firms executed volume from NYSE's orders database.

NYSE Market Analytics & Planning  
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